

IBM US \$ ↑ 99.31 +3.91 B 5S													EQUITY OCM								
DELAY 14:44 VOL 8,825,966 Op 94 M HI 99.68 T LO 93.97 T VALTRD 863.183M																					
OPTION MONITOR 3 COMP CENTER: 99.34 1 <GO> TO EDIT SPREADSHEET																					
		BID	d	ASK	d	LAST	d	1CHG	d	IVBD	IMP	IVAS	BEST	DEBS	GABS	VEBS	THEO	7DEC			
IBM US CALLS		BID		ASK		LAST		1 DAY NET	CHANGE	BID	VOLAT	IMP	VOLAT	BEST PRICE	DELTA BEST PRICE	GAMMA BEST PRICE	VEGA BEST PRICE	THEO. VALUE	7 DAY DECAY		
IBM APR1		99.310 + 3.910 99.26																			
1) 65	34.50			35.30		29.70		UNCH		69.96		115.08		34.50		.992		.0012	.006	34.453	.0910
2) 70	29.70			30.50		29.30		+8.30		80.15		98.27		29.80		.963		.0039	.021	29.483	.2576
3) 75	24.90			25.70		19.20		UNCH		73.65		85.00		25.00		.941		.0061	.031	24.562	.3406
4) 80	20.20			20.90		20.50		+4.20		69.58		77.82		20.50		.896		.0097	.047	19.778	.5130
5) 85	15.70			16.40		16.00		+3.70		58.37		71.34		16.00		.844		.0141	.062	15.278	.6273
6) 90	11.50			12.10		11.80		+3.20		58.09		61.84		11.80		.766		.0199	.080	11.251	.7452
7) 95	7.90			8.20		8.00		+2.60		51.59		56.82		8.00		.657		.0264	.096	7.862	.8187
8) 100	5.00			5.40		5.10		+1.90		49.33		53.19		5.10		.513		.0299	.104	5.202	.8422
9) 105	2.85			3.10		2.90		+1.25		48.07		50.63		2.90		.361		.0297	.097	3.258	.7302
10) 110	1.55			1.60		1.50		+70		47.50		48.14		1.55		.229		.0246	.079	1.935	.5499
11) 115	.75			.85		.75		+35		46.51		48.28		.75		.130		.0176	.056	1.092	.3504
12) 120	.40			.45		.40		+15		47.66		48.97		.40		.076		.0115	.038	.587	.2238
13) 125	.10			.25		.25		+10		43.01		50.34		.25		.048		.0077	.027	.302	.1562
14) 130	.05			.30		.10		UNCH		44.55		59.07		.10		.022		.0041	.014	.149	.0717
15) 135				.30		.05		UNCH		N.A.		65.54		.05		.012		.0024	.008	.071	.0388
16) 140				.30		.10		UNCH		N.A.		71.66		.10		.019		.0029	.012	.033	.0736
17) 145				.30		.05		UNCH		N.A.		77.45		.05		.010		.0017	.007	.015	.0395